



New York State Teachers' Retirement System

06/30/2021



New York State Teachers' Retirement System

Holding Details | 06/30/2021

Quantity	Security	Cost	Local Price	Net Amount Local	Market Value	Percent of Assets	Risk Country	Sector Name	Industry Name
Cash and Equiv.									
(3.70)	British Pound	\$ (5.17)	1.00	(3.70)	\$ (5.11)	0.0 %	United Kingdom	Cash & Equivalents	Cash & Equivalents
3,154,174.00	Dividend Accrual-JPY	\$ 28,543.27	1.00	3,154,174.00	\$ 28,418.54	0.0 %	Japan	Cash & Equivalents	Cash & Equivalents
91,773.90	Dividend Accrual-USD	\$ 91,773.90		91,773.90	\$ 91,773.90	0.1 %	United States	Cash & Equivalents	Cash & Equivalents
2,808,246.01	United States Dollar	\$ 2,808,246.01		2,808,246.01	\$ 2,808,246.01	2.8 %	United States	Cash & Equivalents	Cash & Equivalents
Sub Total		\$ 2,928,558.01			\$ 2,928,433.34	2.9 %			
Equity									
57,927.00	ASICS Corporation	\$ 663,050.66	2,812.00	162,890,724.00	\$ 1,467,616.22	1.4 %	Japan	Consumer Discretionary	Consumer Durables & Apparel
389,420.00	BAE Systems Plc	\$ 2,773,932.62	5.22	2,032,772.40	\$ 2,808,173.43	2.8 %	United Kingdom	Industrials	Capital Goods
17,483.00	Baidu Inc (ADR)	\$ 3,046,014.33	203.90	3,564,783.70	\$ 3,564,783.70	3.5 %	China	Communication Services	Media & Entertainment
954,296.00	Becle SAB de CV	\$ 1,874,680.44	52.44	50,043,282.24	\$ 2,513,411.63	2.5 %	Mexico	Consumer Staples	Food, Beverage & Tobacco
56,646.00	Booz Allen Hamilton Holdings	\$ 4,517,896.56	85.18	4,825,106.28	\$ 4,825,106.28	4.7 %	United States	Industrials	Commercial & Professional Services
41,935.00	Borgwarner Inc.	\$ 1,437,531.80	48.54	2,035,524.90	\$ 2,035,524.90	2.0 %	United States	Consumer Discretionary	Automobiles & Components
121,977.00	Bureau Veritas SA	\$ 2,703,611.16	26.68	3,254,346.36	\$ 3,859,329.35	3.8 %	France	Industrials	Commercial & Professional Services
1,080,198.00	ConvaTec Group PLC	\$ 2,751,111.83	2.41	2,598,956.39	\$ 3,590,328.30	3.5 %	United Kingdom	Health Care	Health Care Equipment & Services
256,890.00	DBS Group Holdings Ltd	\$ 4,023,889.01	29.81	7,657,890.90	\$ 5,696,987.72	5.6 %	Singapore	Financials	Banks
36,300.00	DKSH Holding AG	\$ 2,300,569.44	70.80	2,570,040.00	\$ 2,780,375.40	2.7 %	Switzerland	Industrials	Commercial & Professional Services
774,295.00	DS Smith PLC	\$ 3,143,025.13	4.18	3,235,778.81	\$ 4,470,066.63	4.4 %	United Kingdom	Materials	Materials
49,181.00	Ebara Corporation	\$ 1,508,989.31	5,470.00	269,020,070.00	\$ 2,423,822.60	2.4 %	Japan	Industrials	Capital Goods
23,489.00	FTI Consulting Inc.	\$ 2,457,732.66	136.61	3,208,832.29	\$ 3,208,832.29	3.2 %	United States	Industrials	Commercial & Professional Services
273,704.00	Galp Energia SA	\$ 3,163,422.20	9.15	2,504,939.01	\$ 2,970,607.17	2.9 %	Portugal	Energy	Energy



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106,938.00	Glanbia PLC	\$ 1,438,354.63	13.69	1,463,981.22	\$ 1,736,135.33	1.7 %	Ireland	Consumer Staples	Food, Beverage & Tobacco
107,923.00	GlaxoSmithKline PLC (ADR)	\$ 4,258,290.08	39.82	4,297,493.86	\$ 4,297,493.86	4.2 %	United Kingdom	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
73,828.00	Hain Celestial Group Inc.	\$ 2,564,158.96	40.12	2,961,979.36	\$ 2,961,979.36	2.9 %	United States	Consumer Staples	Food, Beverage & Tobacco
47,833.00	HeidelbergCement AG	\$ 2,651,035.22	72.34	3,460,239.22	\$ 4,103,497.69	4.0 %	Germany	Materials	Materials
147,515.00	ICICI Bank Ltd (ADR)	\$ 1,512,583.80	17.10	2,522,506.50	\$ 2,522,506.50	2.5 %	India	Financials	Banks
50,000.00	Inovalon Holdings Inc. CLA	\$ 935,133.22	34.08	1,704,000.00	\$ 1,704,000.00	1.7 %	United States	Health Care	Health Care Equipment & Services
153,349.00	Interpublic Group of Companies Inc.	\$ 2,568,595.75	32.49	4,982,309.01	\$ 4,982,309.01	4.9 %	United States	Communication Services	Media & Entertainment
61,080.00	Makita Corp	\$ 2,228,467.19	5,230.00	319,448,400.00	\$ 2,878,172.81	2.8 %	Japan	Industrials	Capital Goods
861,100.00	Malaysia Airports Holdings Berhad	\$ 1,090,214.47	6.00	5,166,600.00	\$ 1,244,514.03	1.2 %	Malaysia	Industrials	Transportation
16,427.00	Merck KGaA	\$ 2,234,069.45	161.70	2,656,245.90	\$ 3,150,042.01	3.1 %	Germany	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
75,855.00	Nutrien Ltd	\$ 2,687,743.42	75.11	5,697,469.05	\$ 4,601,040.98	4.5 %	Canada	Materials	Materials
57,744.00	Oracle Corp	\$ 3,388,839.31	77.84	4,494,792.96	\$ 4,494,792.96	4.4 %	United States	Information Technology	Software & Services
26,009.00	PriceSmart Inc.	\$ 2,042,990.00	91.01	2,367,079.09	\$ 2,367,079.09	2.3 %	United States	Consumer Staples	Food & Staples Retailing
217,700.00	Santen Pharmaceutical Co Ltd.	\$ 4,072,492.58	1,530.00	333,081,000.00	\$ 3,001,000.09	2.9 %	Japan	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
17,433.00	Schneider Electric SE	\$ 1,878,591.06	132.68	2,313,010.44	\$ 2,742,999.08	2.7 %	France	Industrials	Capital Goods
662,875.00	Vinda Int'l	\$ 1,870,302.09	23.90	15,842,712.50	\$ 2,040,048.74	2.0 %	China	Consumer Staples	Household & Personal Products
149,568.00	Weir Group PLC	\$ 2,231,480.16	18.51	2,768,503.68	\$ 3,824,549.41	3.8 %	United Kingdom	Industrials	Capital Goods
Sub Total		\$ 76,018,798.57			\$ 98,867,126.56	97.1 %			
Total Portfolio		\$ 78,947,356.58			\$ 101,795,559.90	100.0 %			



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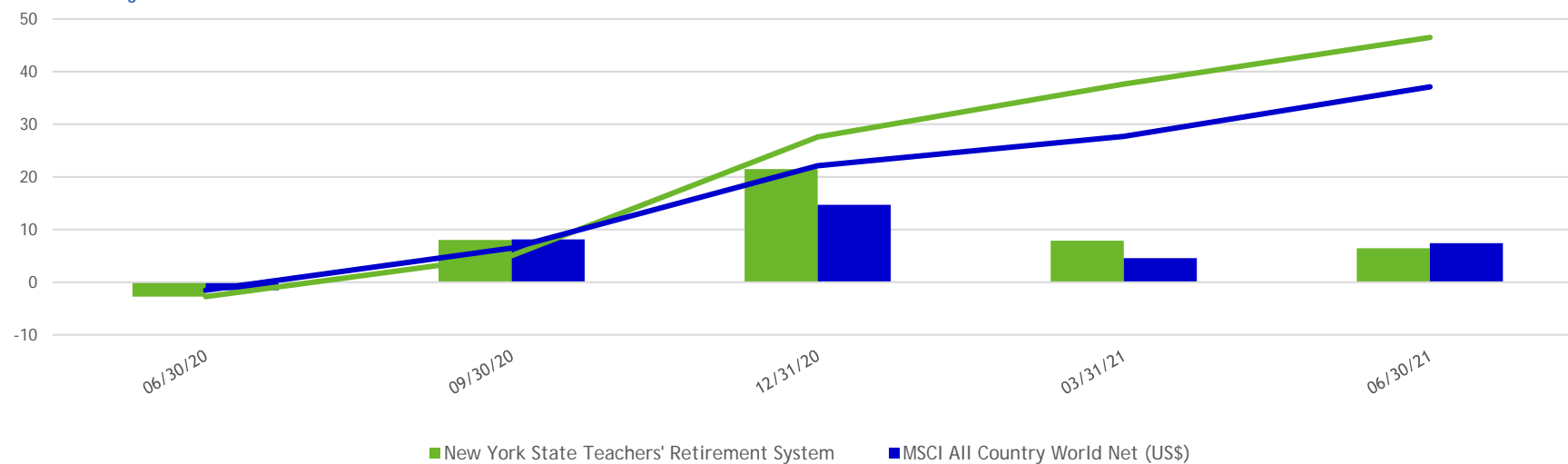
Performance Overview | 06/30/2021

Performance

	Month to Date	Quarter to Date	Year to Date	1 Year	Since Inception Annualized
Total Portfolio (Gross)	(1.13 %)	6.44 %	14.83 %	50.65 %	45.46 %
MSCI All Country World Net (US\$)	1.32 %	7.39 %	12.30 %	39.27 %	36.31 %

Returns over one year are annualized. Note: Account Inception Date 06/23/20.

Time Weighted Return



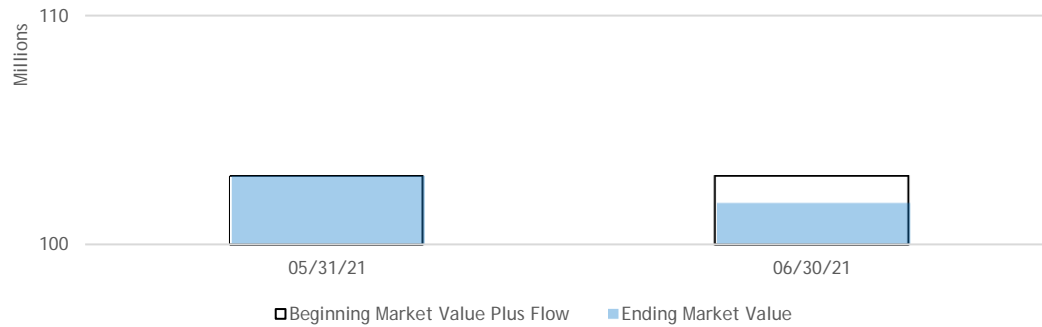
Performance is gross of fees.

Past performance is not a guarantee of future results. Performance includes reinvestment of dividends and other earnings.



Portfolio Overview | 06/30/2021

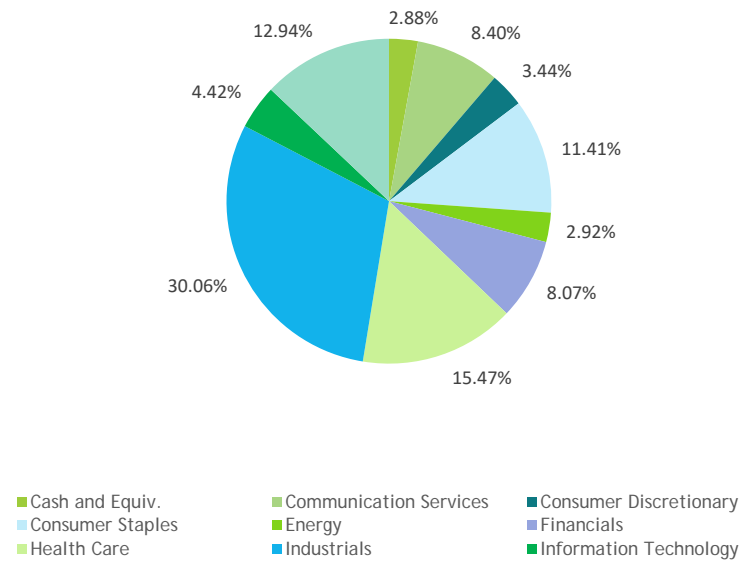
Change in Portfolio



Activity Summary

	Month to Date
Beginning Value	102,962,287.00
Net Contributions / Withdrawals	0.00
Realized Gains	24,134.76
Unrealized Gains	(1,316,664.00)
Income Received	125,802.14
Ending Value	101,795,559.90

Portfolio Allocation



Sector	Market Value	Percent of Assets	Current Yield
Cash and Equiv.	\$ 2,928,433.34	2.88 %	0.00 %
Communication Services	\$ 8,547,092.71	8.40 %	0.09 %
Consumer Discretionary	\$ 3,503,141.12	3.44 %	0.02 %
Consumer Staples	\$ 11,618,654.15	11.41 %	0.01 %
Energy	\$ 2,970,607.17	2.92 %	0.00 %
Financials	\$ 8,219,494.22	8.07 %	0.04 %
Health Care	\$ 15,742,864.26	15.47 %	0.09 %
Industrials	\$ 30,595,874.67	30.06 %	0.03 %
Information Technology	\$ 4,494,792.96	4.42 %	0.05 %
Materials	\$ 13,174,605.30	12.94 %	0.06 %
Total	\$ 101,795,559.90	100.00 %	0.40 %



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Transaction Details | 05/31/21 - 06/30/21

Transaction Code	Security Name	Trade Date	Settle Date	Quantity	Trade Amount
wd	Dividend Accrual-HKD	05/31/2021	05/31/2021	245,264	\$ 31,580.31
by	Hain Celestial Group Inc.	06/01/2021	06/03/2021	585	\$ 23,555.32
by	Hain Celestial Group Inc.	06/01/2021	06/03/2021	505	\$ 20,391.90
by	Hain Celestial Group Inc.	06/01/2021	06/03/2021	410	\$ 16,615.54
wd	Dividend Accrual-GBP	06/01/2021	06/01/2021	29,155	\$ 40,226.66
sl	Hong Kong SAR dollar	06/01/2021	06/01/2021	245,264	\$ 31,598.86
sl	Nutrien Ltd	06/01/2021	06/03/2021	997	\$ 63,467.58
sl	Nutrien Ltd	06/01/2021	06/03/2021	855	\$ 54,267.34
sl	Nutrien Ltd	06/01/2021	06/03/2021	134	\$ 8,499.85
sl	Nutrien Ltd	06/02/2021	06/04/2021	1,014	\$ 63,458.92
sl	Canadian Dollar	06/03/2021	06/03/2021	76,675	\$ 63,472.83
sl	Canadian Dollar	06/03/2021	06/03/2021	10,269	\$ 8,500.55
sl	Canadian Dollar	06/03/2021	06/03/2021	65,560	\$ 54,271.83
sl	Canadian Dollar	06/04/2021	06/04/2021	76,541	\$ 63,296.24
by	Glanbia PLC	06/04/2021	06/08/2021	3,356	\$ 58,168.82
by	Glanbia PLC	06/04/2021	06/08/2021	4,406	\$ 76,096.96
by	Glanbia PLC	06/04/2021	06/08/2021	4,528	\$ 78,202.34
by	Glanbia PLC	06/04/2021	06/08/2021	13,583	\$ 234,870.57
dv	Interpublic Group of Companies Inc.	06/04/2021	06/21/2021		\$ 41,404.23
sl	Nutrien Ltd	06/07/2021	06/09/2021	398	\$ 25,677.50
sl	Nutrien Ltd	06/07/2021	06/09/2021	1,395	\$ 90,427.92
sl	Nutrien Ltd	06/07/2021	06/09/2021	3,226	\$ 208,349.20
by	Glanbia PLC	06/07/2021	06/09/2021	2,268	\$ 39,520.43
by	Glanbia PLC	06/07/2021	06/09/2021	3,622	\$ 63,134.72
by	BAE Systems Plc	06/07/2021	06/09/2021	2,310	\$ 17,639.74
by	BAE Systems Plc	06/07/2021	06/09/2021	2,664	\$ 20,339.95
by	Baidu Inc (ADR)	06/08/2021	06/10/2021	1,200	\$ 226,387.32
by	Euro	06/08/2021	06/08/2021	62,562	\$ 76,182.04
by	Euro	06/08/2021	06/08/2021	47,822	\$ 58,233.86
by	Euro	06/08/2021	06/08/2021	193,095	\$ 235,113.87
by	Euro	06/08/2021	06/08/2021	64,293	\$ 78,283.35
sl	Nutrien Ltd	06/08/2021	06/10/2021	456	\$ 29,319.73



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sl	Nutrien Ltd	06/08/2021	06/10/2021	581	\$ 37,730.05
sl	Nutrien Ltd	06/08/2021	06/10/2021	582	\$ 37,637.61
sl	Nutrien Ltd	06/08/2021	06/10/2021	1,162	\$ 75,148.56
by	Glanbia PLC	06/08/2021	06/10/2021	683	\$ 11,959.04
by	BAE Systems Plc	06/08/2021	06/08/2021	5,420	\$ 41,253.69
by	BAE Systems Plc	06/08/2021	06/10/2021	2,310	\$ 17,602.68
by	BAE Systems Plc	06/08/2021	06/10/2021	2,311	\$ 17,620.85
by	BAE Systems Plc	06/08/2021	06/10/2021	3,466	\$ 26,310.06
by	BAE Systems Plc	06/08/2021	06/10/2021	3,006	\$ 22,921.51
sl	ASICS Corporation	06/09/2021	06/11/2021	1,186	\$ 29,005.93
sl	Canadian Dollar	06/09/2021	06/09/2021	31,017	\$ 25,652.02
sl	Canadian Dollar	06/09/2021	06/09/2021	109,232	\$ 90,338.18
sl	Canadian Dollar	06/09/2021	06/09/2021	251,675	\$ 208,142.43
by	Euro	06/09/2021	06/09/2021	32,428	\$ 39,567.45
by	Euro	06/09/2021	06/09/2021	51,805	\$ 63,209.83
by	British Pound	06/09/2021	06/09/2021	14,357	\$ 20,372.26
by	British Pound	06/09/2021	06/09/2021	12,451	\$ 17,660.29
by	Glanbia PLC	06/09/2021	06/11/2021	80	\$ 1,396.93
by	BAE Systems Plc	06/09/2021	06/11/2021	2,293	\$ 17,379.34
sl	ASICS Corporation	06/10/2021	06/14/2021	4,843	\$ 114,777.53
sl	Canadian Dollar	06/10/2021	06/10/2021	45,496	\$ 37,547.22
sl	Canadian Dollar	06/10/2021	06/10/2021	35,442	\$ 29,287.99
sl	Canadian Dollar	06/10/2021	06/10/2021	90,840	\$ 74,968.71
sl	Canadian Dollar	06/10/2021	06/10/2021	45,608	\$ 37,649.08
by	Euro	06/10/2021	06/10/2021	9,813	\$ 11,969.64
by	British Pound	06/10/2021	06/10/2021	12,440	\$ 17,612.64
by	British Pound	06/10/2021	06/10/2021	12,453	\$ 17,637.04
by	British Pound	06/10/2021	06/10/2021	18,590	\$ 26,286.23
by	British Pound	06/10/2021	06/10/2021	16,199	\$ 22,942.57
by	Glanbia PLC	06/10/2021	06/14/2021	3,795	\$ 66,607.95
by	Glanbia PLC	06/10/2021	06/14/2021	88	\$ 1,548.87
by	BAE Systems Plc	06/10/2021	06/14/2021	2,329	\$ 17,702.55



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Transaction Code	Security Name	Trade Date	Settle Date	Quantity	Trade Amount
by	BAE Systems Plc	06/10/2021	06/14/2021	2,311	\$ 17,532.51
sl	ASICS Corporation	06/11/2021	06/15/2021	5,434	\$ 129,297.03
by	Hain Celestial Group Inc.	06/11/2021	06/15/2021	475	\$ 19,792.45
by	Hain Celestial Group Inc.	06/11/2021	06/15/2021	410	\$ 17,113.93
by	Euro	06/11/2021	06/11/2021	1,146	\$ 1,397.46
by	British Pound	06/11/2021	06/11/2021	12,304	\$ 17,386.10
sl	Japanese Yen	06/11/2021	06/11/2021	3,179,050	\$ 29,053.91
by	Glanbia PLC	06/11/2021	06/15/2021	1,897	\$ 33,093.27
by	BAE Systems Plc	06/11/2021	06/15/2021	1,515	\$ 11,535.17
by	BAE Systems Plc	06/11/2021	06/15/2021	2,397	\$ 18,259.39
dv	Booz Allen Hamilton Holdings	06/14/2021	06/30/2021		\$ 20,959.02
by	Hain Celestial Group Inc.	06/14/2021	06/16/2021	410	\$ 16,858.38
by	Hain Celestial Group Inc.	06/14/2021	06/16/2021	508	\$ 21,025.41
by	Hain Celestial Group Inc.	06/14/2021	06/16/2021	511	\$ 21,243.24
by	Euro	06/14/2021	06/14/2021	54,722	\$ 66,679.63
by	Euro	06/14/2021	06/14/2021	1,272	\$ 1,550.41
by	British Pound	06/14/2021	06/14/2021	12,397	\$ 17,552.35
by	British Pound	06/14/2021	06/14/2021	12,517	\$ 17,716.32
sl	Japanese Yen	06/14/2021	06/14/2021	12,580,191	\$ 114,626.93
by	Glanbia PLC	06/14/2021	06/16/2021	2,514	\$ 43,743.33
by	BAE Systems Plc	06/14/2021	06/16/2021	1,136	\$ 8,666.96
by	BAE Systems Plc	06/14/2021	06/16/2021	2,272	\$ 17,239.46
by	BAE Systems Plc	06/14/2021	06/16/2021	3,787	\$ 28,860.84
by	Weir Group PLC	06/14/2021	06/16/2021	281	\$ 7,476.13
by	Weir Group PLC	06/14/2021	06/16/2021	1,461	\$ 39,027.99
by	Weir Group PLC	06/14/2021	06/16/2021	482	\$ 12,852.61
by	Hain Celestial Group Inc.	06/15/2021	06/17/2021	511	\$ 21,198.43
by	Hain Celestial Group Inc.	06/15/2021	06/17/2021	438	\$ 18,187.07
by	Euro	06/15/2021	06/15/2021	27,326	\$ 33,130.44
by	British Pound	06/15/2021	06/15/2021	12,927	\$ 18,256.16
by	British Pound	06/15/2021	06/15/2021	8,167	\$ 11,538.84
sl	Japanese Yen	06/15/2021	06/15/2021	14,192,289	\$ 129,432.64



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wd	Dividend Accrual-USD	06/15/2021	06/15/2021	7,129	\$ 7,128.95
by	Glanbia PLC	06/15/2021	06/17/2021	2,379	\$ 41,155.18
by	BAE Systems Plc	06/15/2021	06/17/2021	833	\$ 6,350.60
by	BAE Systems Plc	06/15/2021	06/17/2021	1,060	\$ 8,060.09
by	Weir Group PLC	06/15/2021	06/17/2021	585	\$ 15,529.20
by	Weir Group PLC	06/15/2021	06/17/2021	595	\$ 15,848.30
by	Hain Celestial Group Inc.	06/16/2021	06/18/2021	1,023	\$ 42,407.45
by	Euro	06/16/2021	06/16/2021	36,078	\$ 43,763.17
by	British Pound	06/16/2021	06/16/2021	5,295	\$ 7,477.99
by	British Pound	06/16/2021	06/16/2021	20,440	\$ 28,867.99
by	British Pound	06/16/2021	06/16/2021	6,138	\$ 8,669.11
by	British Pound	06/16/2021	06/16/2021	27,641	\$ 39,037.67
by	British Pound	06/16/2021	06/16/2021	12,210	\$ 17,243.73
by	British Pound	06/16/2021	06/16/2021	9,103	\$ 12,855.80
by	Glanbia PLC	06/16/2021	06/18/2021	1,568	\$ 27,448.25
by	Weir Group PLC	06/16/2021	06/18/2021	779	\$ 21,040.11
by	Weir Group PLC	06/16/2021	06/18/2021	974	\$ 26,596.10
by	Hain Celestial Group Inc.	06/17/2021	06/21/2021	1,314	\$ 54,312.48
by	Euro	06/17/2021	06/17/2021	33,938	\$ 41,168.76
by	British Pound	06/17/2021	06/17/2021	5,721	\$ 8,063.81
by	British Pound	06/17/2021	06/17/2021	4,508	\$ 6,353.53
by	British Pound	06/17/2021	06/17/2021	11,023	\$ 15,536.37
by	British Pound	06/17/2021	06/17/2021	11,250	\$ 15,855.61
by	Glanbia PLC	06/17/2021	06/21/2021	3,036	\$ 51,297.80
by	Glanbia PLC	06/17/2021	06/21/2021	2,125	\$ 36,286.63
by	Weir Group PLC	06/17/2021	06/21/2021	974	\$ 25,968.08
by	Weir Group PLC	06/17/2021	06/21/2021	4,869	\$ 130,000.84
by	Euro	06/18/2021	06/18/2021	22,649	\$ 27,466.37
by	British Pound	06/18/2021	06/18/2021	14,918	\$ 21,073.68
by	British Pound	06/18/2021	06/18/2021	18,858	\$ 26,625.33
by	Euro	06/21/2021	06/21/2021	30,386	\$ 36,249.86
by	Euro	06/21/2021	06/21/2021	42,956	\$ 51,310.26



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by	British Pound	06/21/2021	06/21/2021	93,184	\$ 129,851.75
by	British Pound	06/21/2021	06/21/2021	18,614	\$ 25,927.13
wd	Dividend Accrual-USD	06/21/2021	06/21/2021	41,404	\$ 41,404.23
sl	British Pound	06/23/2021	06/23/2021	2	\$ 2.31
dv	ConvaTec Group PLC	06/23/2021	06/23/2021		\$ 2.32
wd	Dividend Accrual-JPY	06/28/2021	06/28/2021	3,603,720	\$ 32,832.44
wd	Dividend Accrual-JPY	06/28/2021	06/28/2021	3,047,800	\$ 27,767.62
dv	ASICS Corporation	06/29/2021	09/11/2021		\$ 6,290.43
sl	Japanese Yen	06/29/2021	06/29/2021	6,651,520	\$ 60,090.88
dv	Nutrien Ltd	06/29/2021	07/16/2021		\$ 34,893.30
dv	Ebara Corporation	06/29/2021	09/11/2021		\$ 22,252.84
wd	Dividend Accrual-USD	06/30/2021	06/30/2021	20,959	\$ 20,959.02
dv	DBS Group Holdings Ltd	06/30/2021	06/30/2021		\$ (33,980.26)
dv	DBS Group Holdings Ltd	06/30/2021	06/30/2021		\$ 33,980.26
by	DBS Group Holdings Ltd	06/30/2021	06/30/2021	1,546	\$ 33,980.26
wd	Dividend Accrual-SGD	06/30/2021	06/30/2021	45,676	\$ 33,980.26